13 Operators

13.1 Preliminaries

Before we discuss operators, we have a few preliminary theorems and lemmas.

Lemma. If $f \in L^2(\mathbb{S})$, i.e. periodic on \mathbb{R} , period 2π , then f is continuous-in-the-mean, i.e.

$$\int_{\pi}^{-\pi} |f(x+t) - f(x)|^2 dx \to 0$$

Proof. This is a good exercise to do prove directly using integration theory. But we can do it using Fourier series.

$$f(x) = \frac{1}{2\pi} \sum_{k \in \mathbb{Z}} c_k e^{ikx}, \qquad f(x+t) = \frac{1}{2\pi} \sum_{k \in \mathbb{Z}} (c_k e^{ikt}) e^{ikx}$$

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So by plancherel

$$\int |f(x+t) - f(x)|^2 dx = C \sum_{n \in \mathbb{Z}} |d_k|^2 \qquad d_k = F.C. \text{ of } f(x+t) - f(x)$$
$$= C \sum_{k \in \mathbb{Z}} |1 - e^{-ikt}|^2 |c_k|^2$$

For each k, $1 - e^{ikt}$ tends to 0 as $t \to 0$. We know that the fourier series for f(x) converges, so $\sum |c_k|^2 < \infty$. So given $\epsilon > 0$, $\exists N$ such that $\sum_{|k| \ge N} |c_k|^2 < \epsilon/2$, so

$$C\sum_{n\in\mathbb{Z}}|d_k|^2 \le C\sum_{|k|< N}|1 - e^{-ikt}|^2|c_k|^2 + \sum_{|k|> N}|1 - e^{-ikt}|^2|c_k|^2$$

where the left tends to 0 and the right $< \epsilon$. So we are done.

We will be discussing "compact operators" later, so we need some sort of idea of compactness. This is what the following theorem provides.

Theorem. A subset $S \subset H$ of a Hilbert space is compact (here by compact we will mean sequentially compact) if and only if it is

- 1. Closed
- 2. Bounded
- 3. Satisfies the following condition
 - C) If $\{\varphi_j\}$ is an orthonormal basis, then given $\epsilon > 0$, $\exists N$ such that

$$\sum_{j \ge N} |\langle \varphi_j, f \rangle|^2 < \epsilon \qquad \forall f \in S.$$

Note if f fixed this is true, but in fact we are trying to say this for all f, so there is a uniformly small tail.

Proof. DO THIS. \Box

Definition. A sequence $\{f_n\}$ in H is weakly convergent if it is bounded and $\langle f_n, \varphi \rangle \to c$ converges in \mathbb{C} , $\forall \varphi \in H$

This implies: * $\langle f_n, \varphi_j \rangle \to c_j$: The Fourier coefficients converge with respect to any complete orthonormal basis

Proposition. 1. * and boundedness \Leftrightarrow weak convergence

- 2. Any closed bounded sequence is weakly compact in the sense that any sequence has a weakly convergence subsequence.
- 3. f_n weakly convergent implies $\langle f_n, \varphi \rangle \to \langle f, \varphi \rangle$, $\forall \varphi$.

Proof. Of 1). We want to show that given $\varphi \in H$ and $\epsilon > 0$ then $\langle f_n - f_m, \varphi \rangle \to 0$.

$$\langle f_n - f_m, \varphi \rangle = \left\langle f_n - f_m, \sum_{j=1}^N \langle \varphi, \varphi_j \rangle \varphi_j \right\rangle + \left\langle f_n - f_m, \sum_{N=1}^\infty \langle \varphi, \varphi_j \rangle \varphi_j \right\rangle$$

The second half is bounded by $2\sup_n \|f_n\| \|\sum_{N+1}^{\infty} \langle \varphi, \varphi_j \rangle \varphi_j\|$, which gets small as $N \to \infty$. And the left is bounded by $\epsilon/2$ for n, m large.

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